

# 7/5 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor (\$297.42)

\$3.50 credit/ \$6.50 margin X 10 contracts = \$3,500 credit/ \$6,500 Margin

# 7/5 AZO TOS Account (Iron Condor)

AZO

Account: D-10077168 (ira) today for 15 day(s) back change dates viewed reset

Cash Balance

\$244,338.05

Order History: 0 working, 7 filled, 6 canceled

>> <<

Trade History: 7 orders, 7 fills

View Average Fill Prices >> <<

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT	Open
		SELL	-10	AZO	AUG 11	290	PUT	4.10		
		BUY	+10	AZO	AUG 11	280	PUT	1.90		
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20	LMT
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT	
6/20/11 08:06:28	IRON CONDOR	SELL	-10	AZO	JUL 11	310	CALL	.70	1.70	LMT
		BUY	+10	AZO	JUL 11	320	CALL	.15	CREDIT	
		SELL	-10	AZO	JUL 11	280	PUT	2.00		
		BUY	+10	AZO	JUL 11	270	PUT	.85		
6/20/11 07:48:45	CALENDAR	SELL	-15	AZO	SEP 11	300	PUT	15.50	1.90	LMT
		BUY	+15	AZO	AUG 11	300	PUT	13.60	CREDIT	
6/20/11 07:38:00	CALENDAR	SELL	-15	AZO	SEP 11	290	PUT	10.10	1.90	LMT
		BUY	+15	AZO	AUG 11	290	PUT	8.20	CREDIT	
6/17/11 08:33:21	CALENDAR	BUY	+15	AZO	SEP 11	300	PUT	15.80	5.10	LMT
		SELL	-15	AZO	JUL 11	300	PUT	10.70	DEBIT	
6/17/11 08:25:33	VERTICAL	BUY	+4	AZO	JUN 11	290	CALL	2.40	2.35	LMT
		SELL	-4	AZO	JUN 11	300	CALL	.05	DEBIT	

Options

\$1,400.00

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110716P270	JUL 11	270	PUT	+10	.85	.15	\$150.00
AZO	AZO110716P280	JUL 11	280	PUT	-10	2.00	.30	(\$300.00)
AZO	AZO110716P300	JUL 11	300	PUT	-15	10.70	4.90	(\$7,350.00)
AZO	AZO110716C310	JUL 11	310	CALL	-10	.70	.15	(\$150.00)
AZO	AZO110716C320	JUL 11	320	CALL	+10	.15	.125	\$125.00
AZO	AZO110820P280	AUG 11	280	PUT	+10	1.90	1.90	\$1,900.00
AZO	AZO110820P290	AUG 11	290	PUT	-10	4.10	4.10	(\$4,100.00)
AZO	AZO110820P300	AUG 11	300	PUT	+15	13.60	8.30	\$12,450.00
AZO	AZO110820C310	AUG 11	310	CALL	-10	1.90	1.925	(\$1,925.00)
AZO	AZO110820C320	AUG 11	320	CALL	+10	.60	.60	\$600.00
								\$1,400.00

Profits and Losses by Symbol

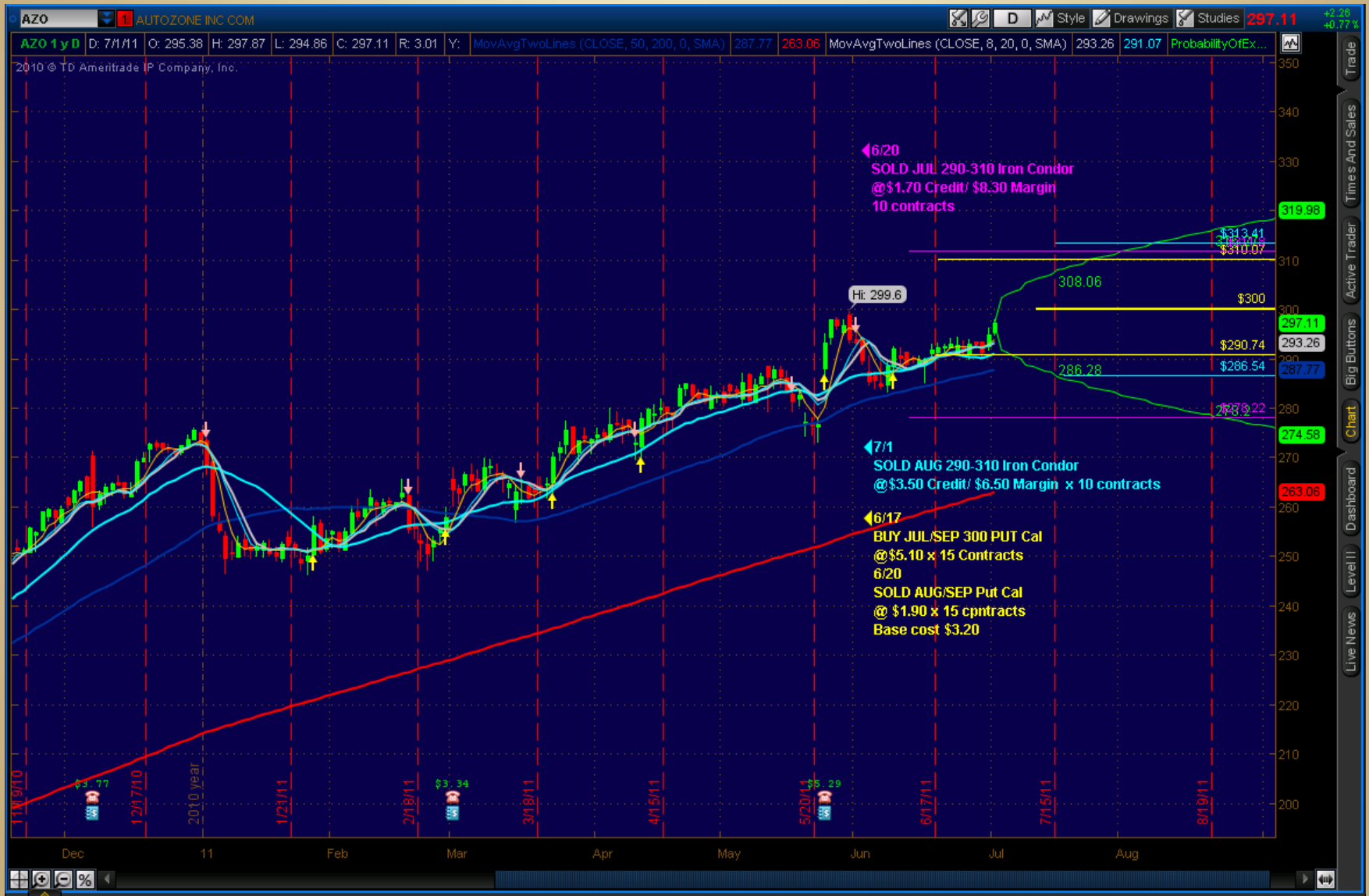
\$7,410.00

Account Summary

Net Liquidating Value \$245,738.05

Current Positions Open

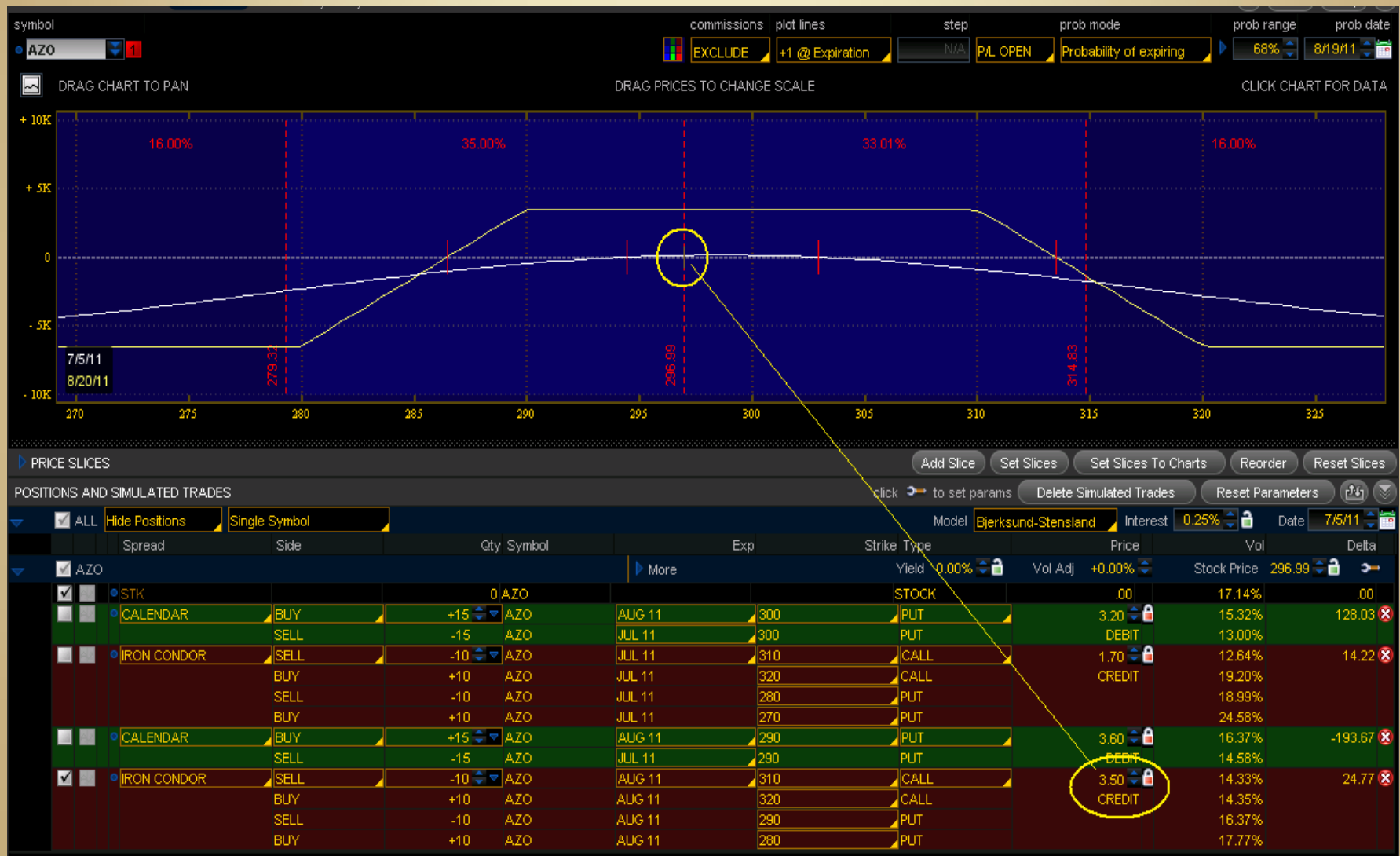
# 7/5 AZO Chart (with Iron Condor)



# 7/5 Old AUG 290-310 Iron Condor



# 7/5 New AUG 290-320 Iron Condor



# 7/8 FUND TRADE HISTORY

**PERIOD #7 (Jul 1 – Aug 11, 2011)**

7/1 Enter AZO **AUG 280-310** Iron Condor (\$297.42)

\$3.50 credit/ \$6.50 margin X 10 contracts = \$3,500 credit/ \$6,500 Margin

7/8 Enter AZO **AUG/ SEP 310** Call Calendar (\$298.28)

\$1.80 X 10 contracts = \$1,800

# 7/8 AZO TOS Account (AUG/SEP 310 Call Calendar)

AZO

Account: D-10077168 (ira) today for 15 day(s) back change dates viewed reset

Cash Balance

\$236,997.52

Order History: 0 working, 5 filled, 26 canceled

>> <<

Trade History: 5 orders, 5 fills

View Average Fill Prices >> <<

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price ▲	Order Type
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80 LMT	Open
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT	
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85 LMT	
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT	
7/5/11 08:21:17	BUTTERFLY	SELL	-10	AZO	JUL 11	290	PUT	.80	.40 LMT	
		BUY	+20	AZO	JUL 11	280	PUT	.25	CREDIT	
		SELL	-10	AZO	JUL 11	270	PUT	.10		
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50 LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	4.10		
		BUY	+10	AZO	AUG 11	280	PUT	1.90		
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20 LMT	
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT	

Options

\$10,025.00

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110716P280	JUL 11	280	PUT	+10	.25	.15	\$150.00
AZO	AZO110716P290	JUL 11	290	PUT	-10	.80	.325	(\$325.00)
AZO	AZO110716P300	JUL 11	300	PUT	-30	6.775	3.10	(\$9,300.00)
AZO	AZO110716C310	JUL 11	310	CALL	-10	.70	.10	(\$100.00)
AZO	AZO110716C320	JUL 11	320	CALL	+10	.15	.05	\$50.00
AZO	AZO110820P280	AUG 11	280	PUT	+10	1.90	1.375	\$1,375.00
AZO	AZO110820P290	AUG 11	290	PUT	-10	4.10	3.15	(\$3,150.00)
AZO	AZO110820P300	AUG 11	300	PUT	+30	10.15	7.00	\$21,000.00
AZO	AZO110820C310	AUG 11	310	CALL	-20	1.90	1.90	(\$3,800.00)
AZO	AZO110820C320	AUG 11	320	CALL	+10	.60	.475	\$475.00
AZO	AZO110917C310	SEP 11	310	CALL	+10	3.70	3.65	\$3,650.00

Profits and Losses by Symbol

\$8,860.00

Account Summary

Net Liquidating Value \$247,022.52

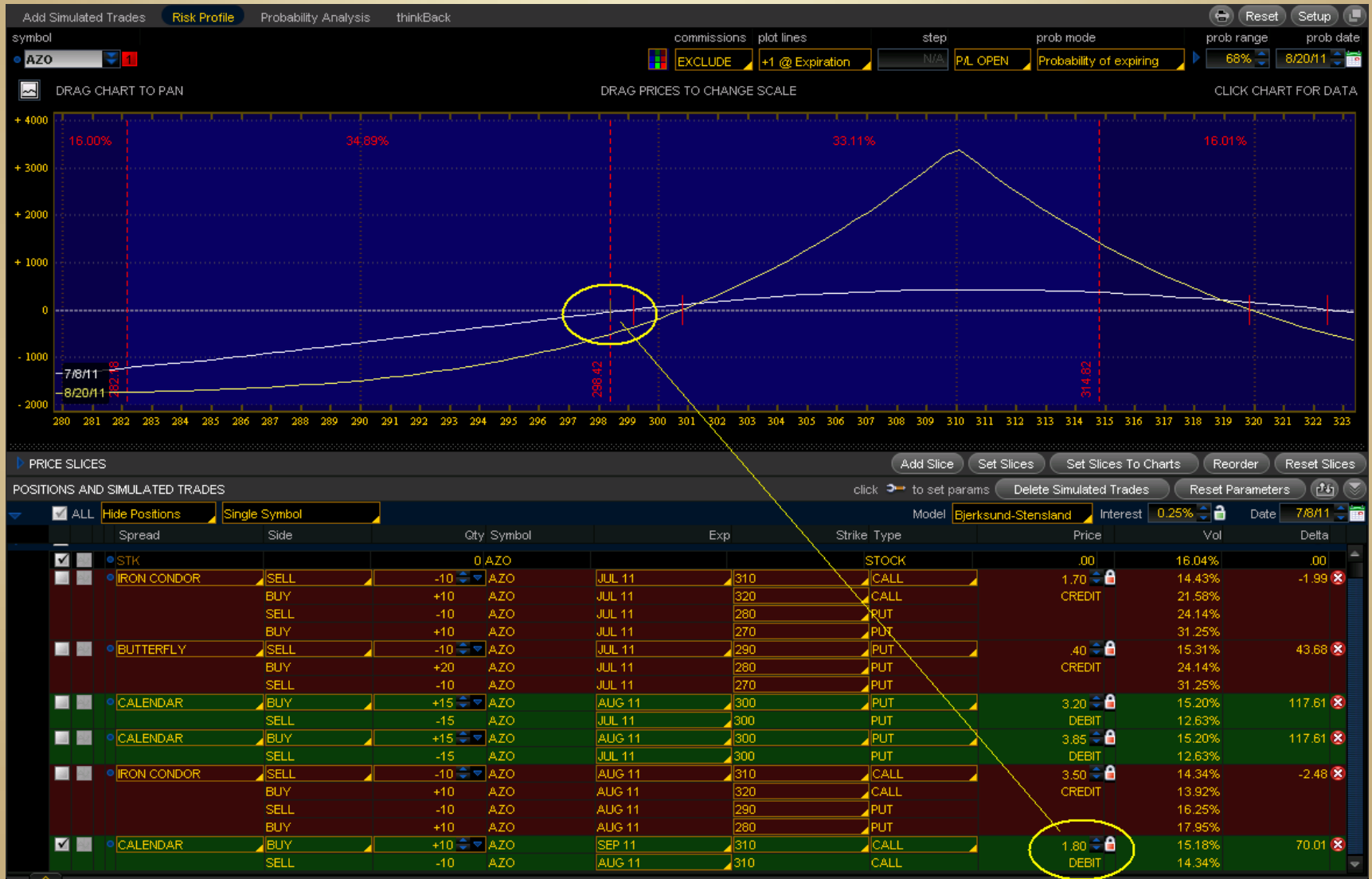
Options in Play

# 7/8 AZO Chart

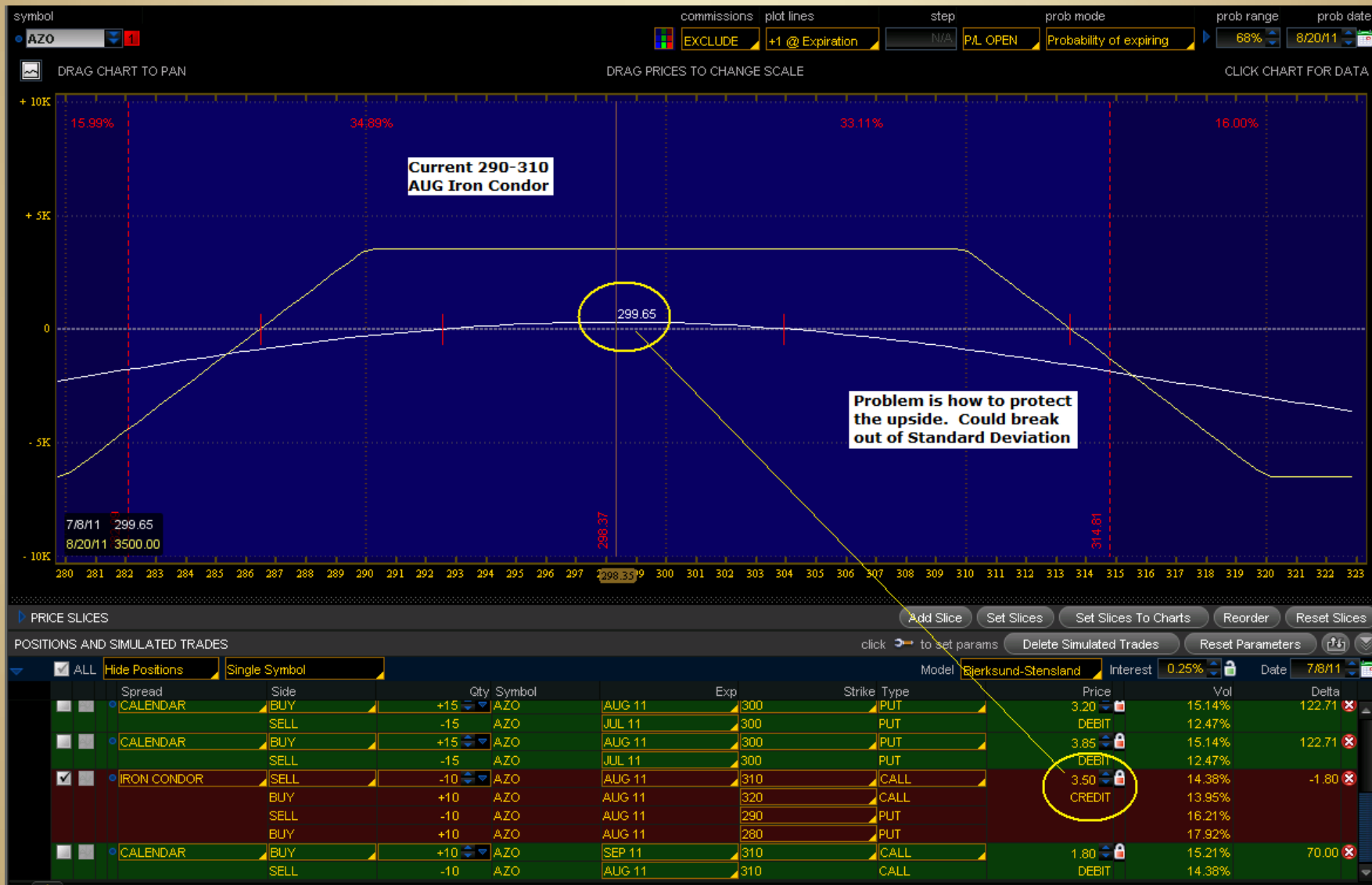




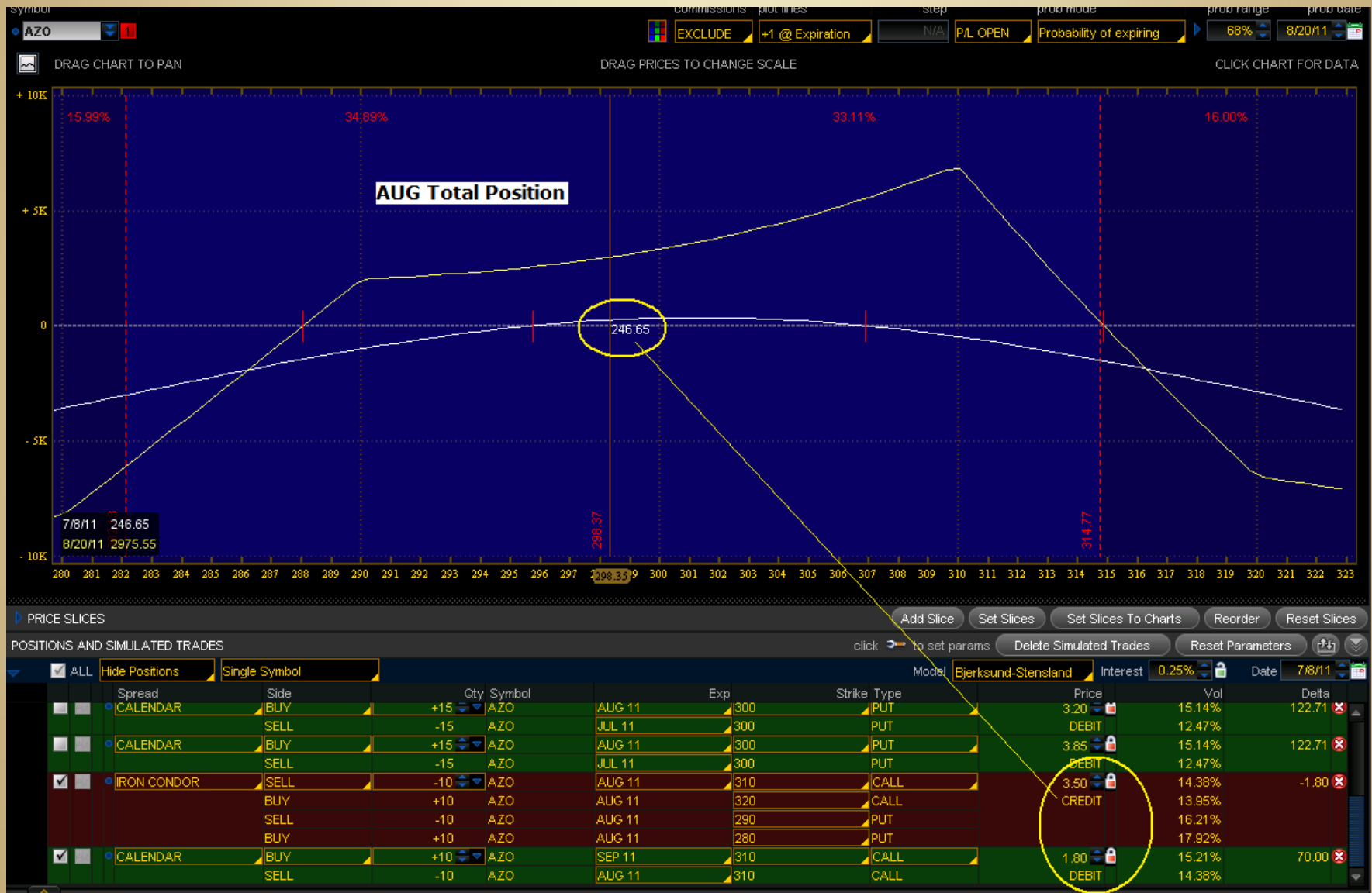
# 7/8 Open AUG/SEP 310 Call Calendar



# 7/8 Current AUG 290-320 Iron Condor



# 7/8 Total AUG Positions



# 7/18 FUND TRADE HISTORY

**PERIOD #7 (Jul 1 – Aug 11, 2011)**

7/1 Enter AZO **AUG 280-310** Iron Condor (\$297.42)

\$3.50 credit/ \$6.50 margin X 10 contracts = \$3,500 credit/ \$6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor (\$295.36)

\$2.95 credit/ \$7.05 margin X 10 contracts = \$2,950 credit/ \$7,050 Margin

7/8 Enter AZO **AUG/ SEP 310** Call Calendar (\$298.28)

\$1.80 X 10 contracts = \$1,800

7/18 Enter AZO **AUG/ SEP 300** Put Calendar (\$295.36)

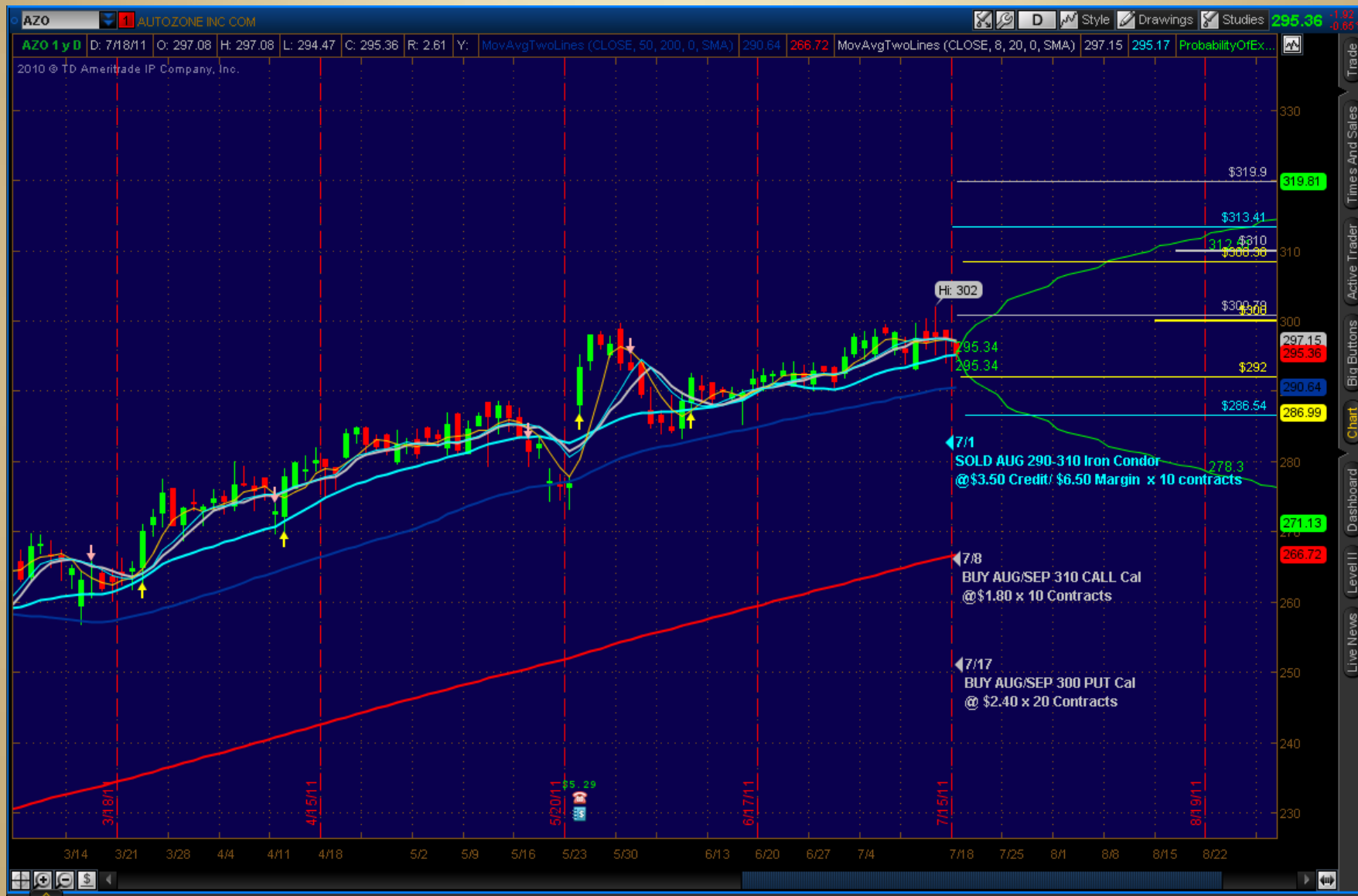
\$2.40 X 10 contracts = \$2,400

# 7/18 AZO TOS Account

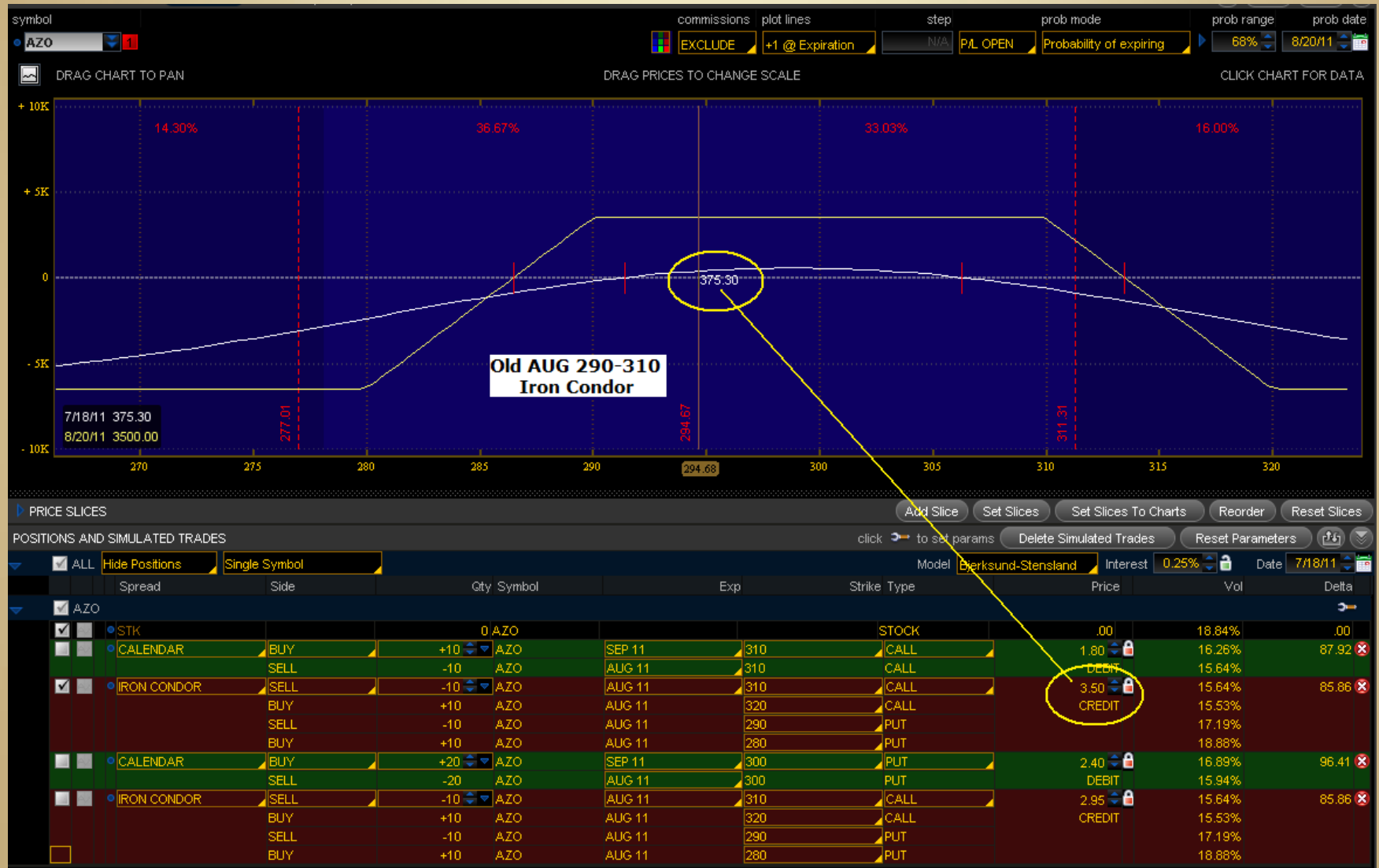
AZO		Account: D-10077168 (Ira) today for 20 day(s) back change dates viewed reset									
Cash Balance											\$245,096.01
Order History: 0 working, 9 filled, 28 canceled											>> <<
Trade History: 9 orders, 9 fills											View Average Fill Prices >> <<
▼	Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
7/18/11 07:16:39	IRON CONDOR		SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT
			BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT	Open
			SELL	-10	AZO	AUG 11	290	PUT	3.80		
			BUY	+10	AZO	AUG 11	280	PUT	1.60		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/11/11 09:08:14	CALENDAR	SELL	-30	AZO	AUG 11	300	PUT	9.70	3.40	LMT	
		BUY	+30	AZO	JUL 11	300	PUT	6.30	CREDIT		
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80	LMT	
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT		
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85	LMT	
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT		
7/5/11 08:21:17	BUTTERFLY	SELL	-10	AZO	JUL 11	290	PUT	.80	40	LMT	
		BUY	+20	AZO	JUL 11	280	PUT	.25	CREDIT		
		SELL	-10	AZO	JUL 11	270	PUT	.10			
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50	LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	4.10			
		BUY	+10	AZO	AUG 11	280	PUT	1.90			
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20	LMT	
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT		
Options											\$225.00
▼	Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value		
AZO	AZO110820P280	AUG 11	280	PUT	+20	1.75	1.60	\$3,200.00			
AZO	AZO110820P290	AUG 11	290	PUT	-20	3.95	3.85	(\$7,700.00)			
AZO	AZO110820P300	AUG 11	300	PUT	-20	7.90	8.55	(\$17,100.00)			
AZO	AZO110820C310	AUG 11	310	CALL	-30	1.60	1.025	(\$3,075.00)			
AZO	AZO110820C320	AUG 11	320	CALL	+20	.425	.225	\$450.00			
AZO	AZO110917P300	SEP 11	300	PUT	+20	10.30	10.90	\$21,800.00			
AZO	AZO110917C310	SEP 11	310	CALL	+10	3.70	2.65	\$2,650.00			
Profits and Losses by Symbol											\$7,410.00
Account Summary											Net Liquidating Value \$245,321.01

All Current Positions

# 7/18 AZO Chart



# 7/18 Current AUG 290-310 Iron Condor

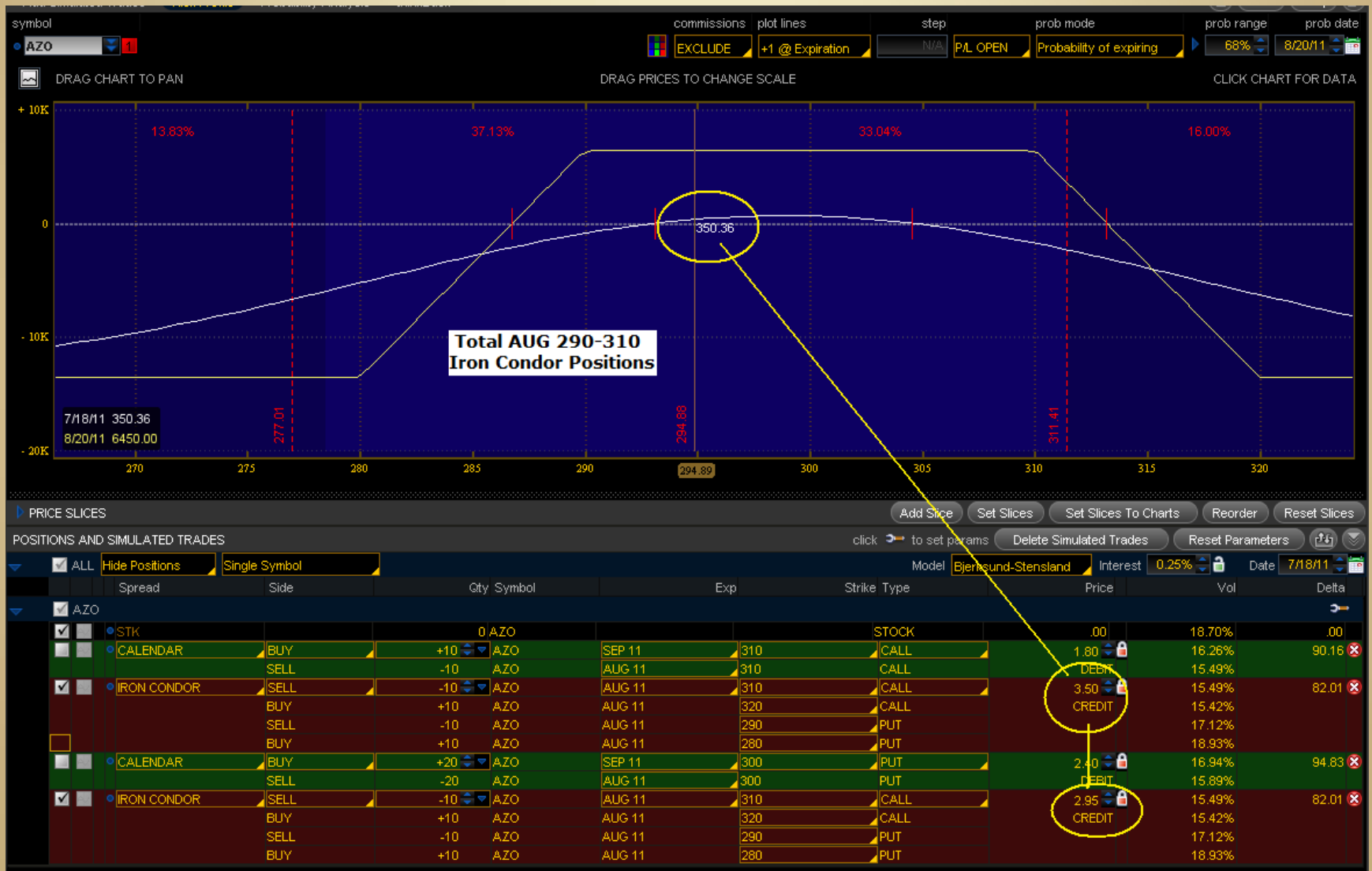


# 7/18 BUY AUG 290-310 Iron Condor

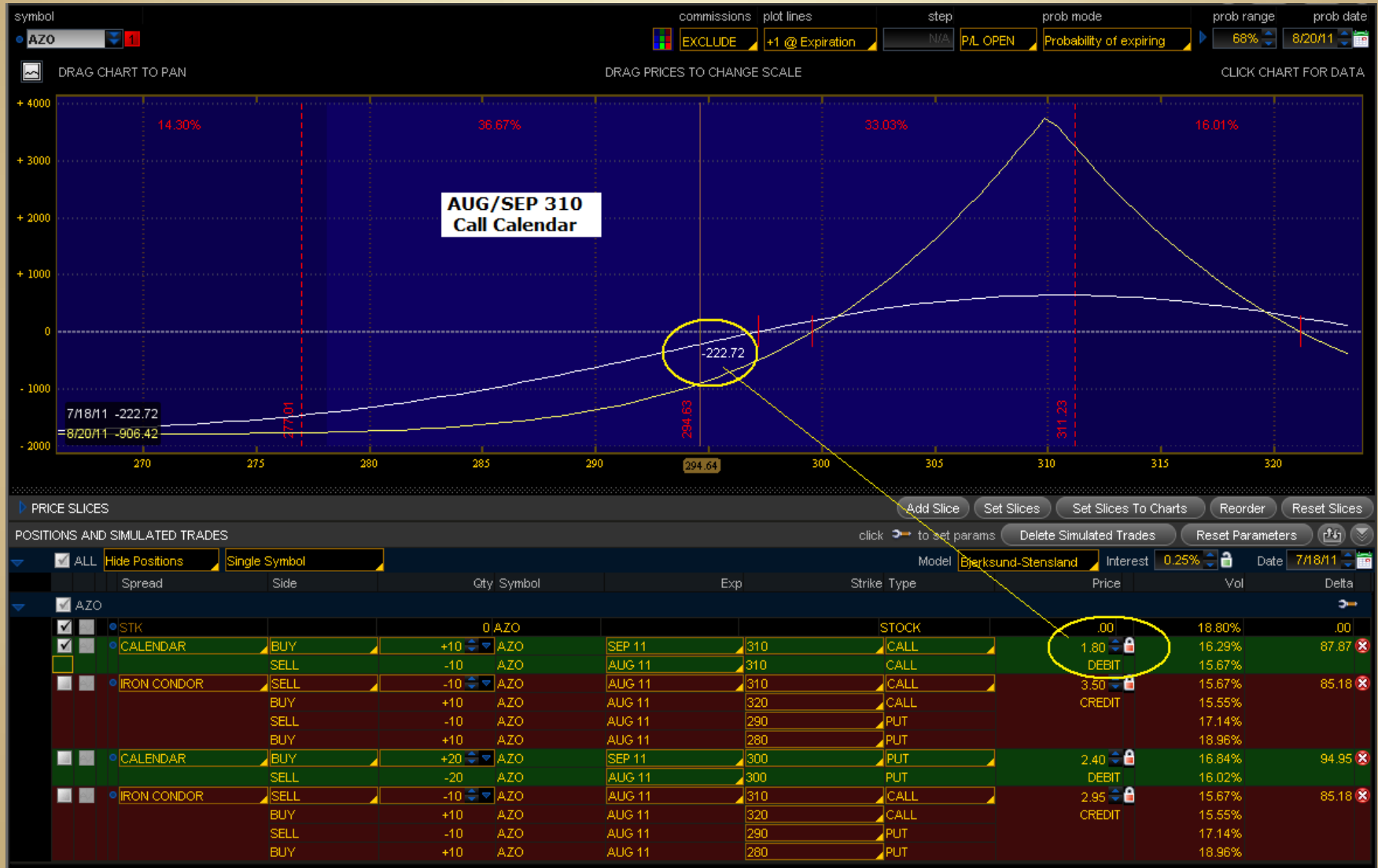




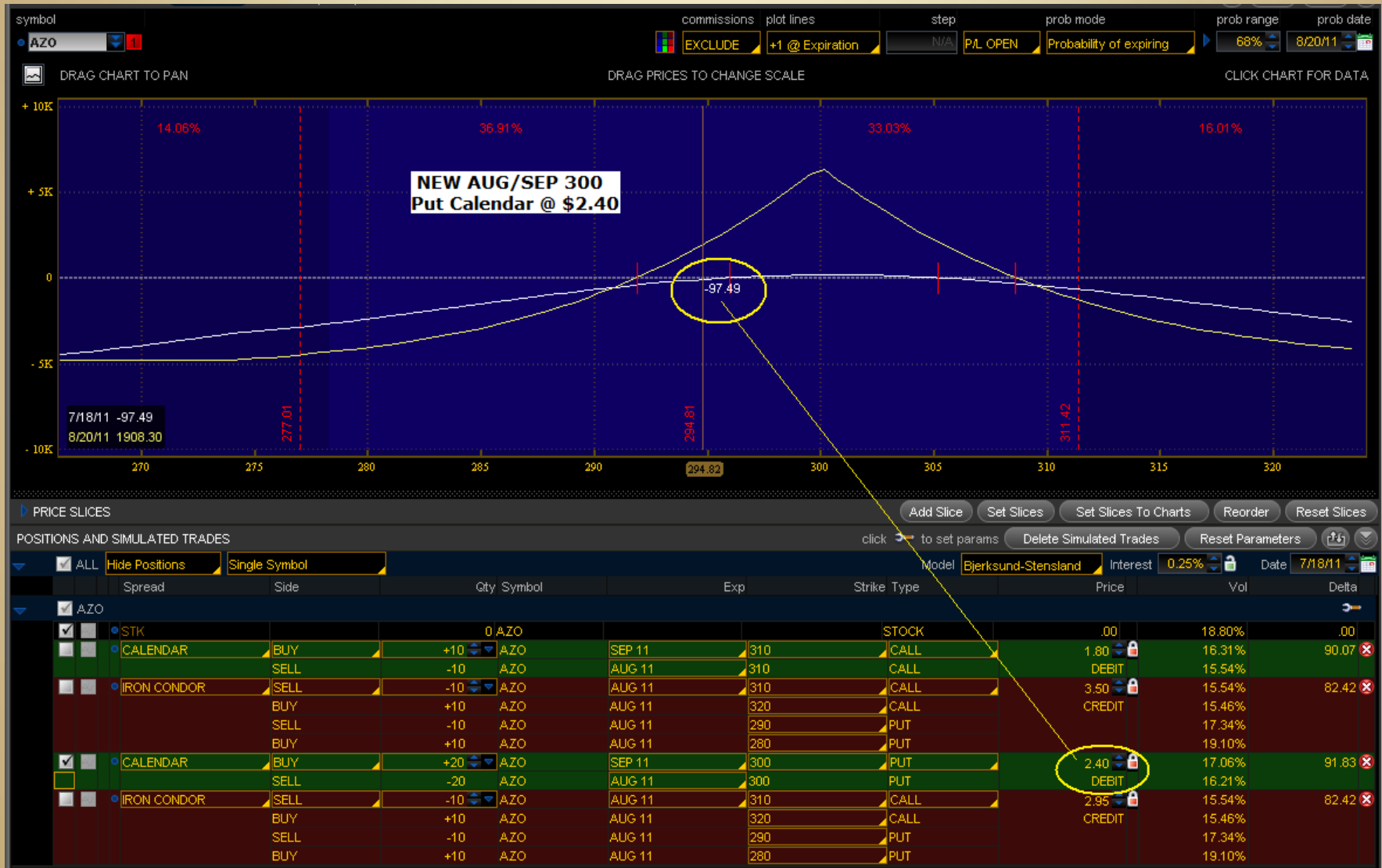
# 7/18 TOTAL AUG 290-310 Iron Condor Position



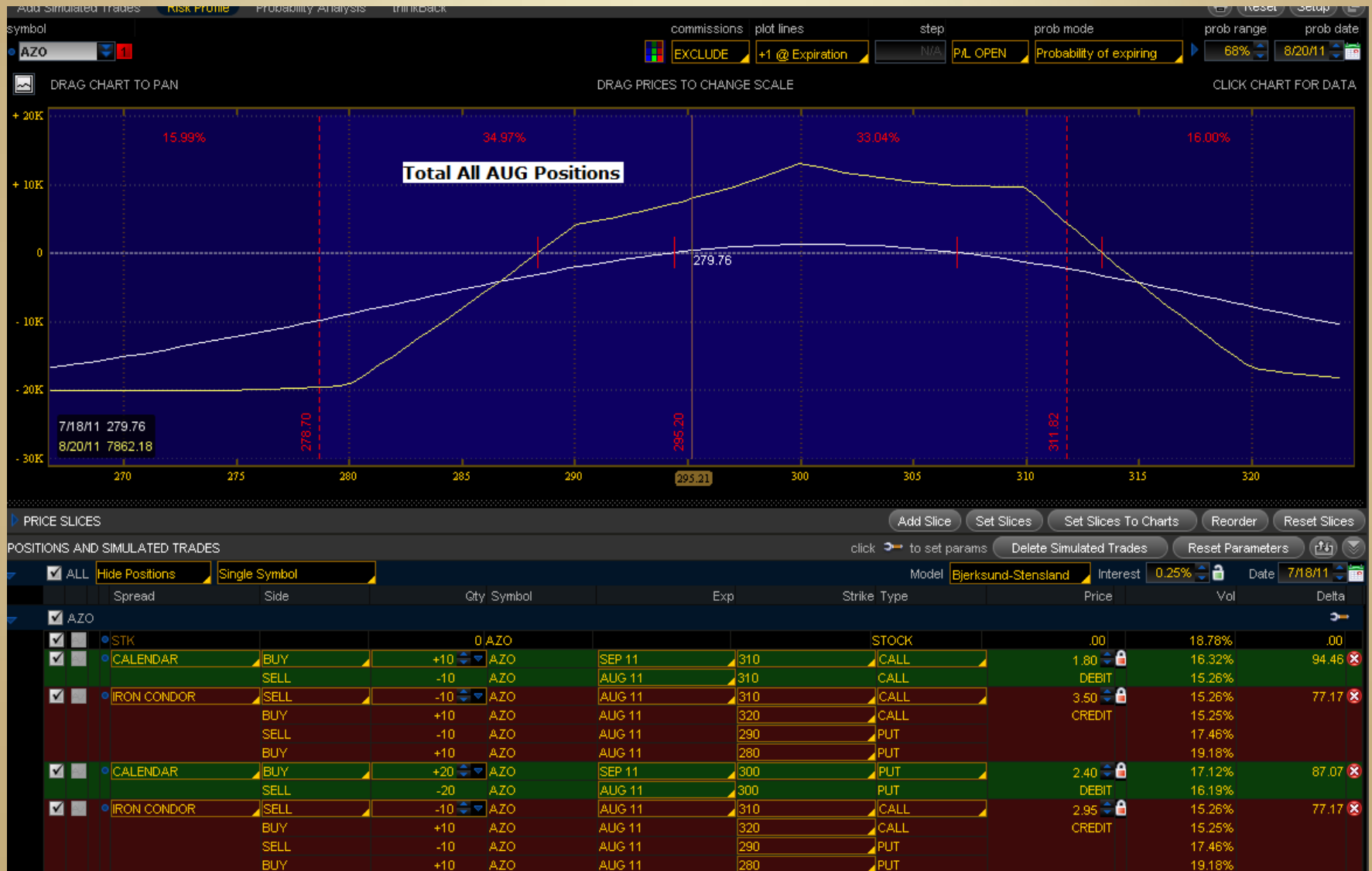
# 7/18 Current AUG/SEP 310 Call Calendar



# 7/18 BUY AUG/SEP 300 Put Calendar



# 7/18 AUG Total Position



# 7/20 FUND TRADE HISTORY

## PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor (\$297.42)

\$3.50 credit/ \$6.50 margin X 10 contracts = \$3,500 credit/ \$6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor (\$295.36)

\$2.95 credit/ \$7.05 margin X 10 contracts = \$2,950 credit/ \$7,050 Margin

7/8 Enter AZO **AUG/ SEP 310** Call Calendar (\$298.28)

\$1.80 X 10 contracts = \$1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar (\$296.51)

\$1.75 X 10 contracts = \$1,750 -> Loss \$50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar (\$295.36)

\$2.40 X 10 contracts = \$2,400

# 7/20 AZO TOS Account

AZO

1

Account: D-10077168 (ira) today for 15 day(s) back change dates viewed reset

Cash Balance

\$246,805.89

Order History: 0 working, 7 filled, 14 canceled

>> <<

Trade History: 7 orders, 7 fills

View Average Fill Prices >> <<

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT
		BUY	+10	AZO	AUG 11	310	CALL	1.00		CREDIT
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.25		CREDIT
		SELL	-10	AZO	AUG 11	290	PUT	3.80		
		BUY	+10	AZO	AUG 11	280	PUT	1.60		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90		DEBIT
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90		DEBIT
7/11/11 09:08:14	CALENDAR	SELL	-30	AZO	AUG 11	300	PUT	9.70	3.40	LMT
		BUY	+30	AZO	JUL 11	300	PUT	6.30		CREDIT
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80	LMT
		SELL	-10	AZO	AUG 11	310	CALL	1.90		DEBIT
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85	LMT
		SELL	-15	AZO	JUL 11	300	PUT	2.85		DEBIT

Options

(\$550.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P280	AUG 11	280	PUT	+20	1.75	1.175	\$2,350.00
AZO	AZO110820P290	AUG 11	290	PUT	-20	3.95	3.10	(\$6,200.00)
AZO	AZO110820P300	AUG 11	300	PUT	-20	7.90	7.45	(\$14,900.00)
AZO	AZO110820C310	AUG 11	310	CALL	-20	1.45	.975	(\$1,950.00)
AZO	AZO110820C320	AUG 11	320	CALL	+20	.425	.125	\$250.00
AZO	AZO110917P300	SEP 11	300	PUT	+20	10.30	9.95	\$19,900.00
								(\$550.00)

Profits and Losses by Symbol

Total Positions

\$8,385.00

Account Summary

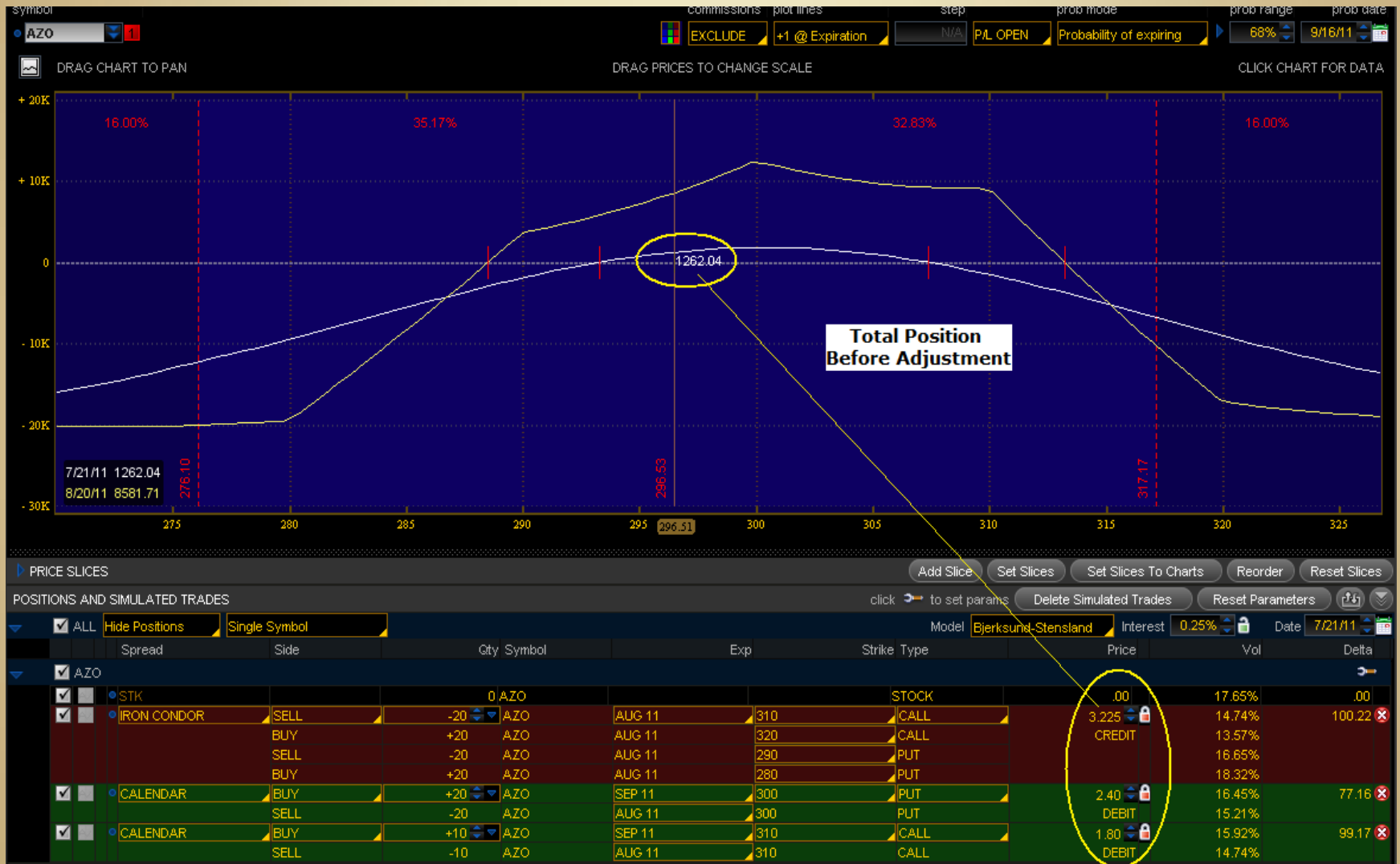
Net Liquidating Value

\$246,255.89

# 7/20 AZO Chart

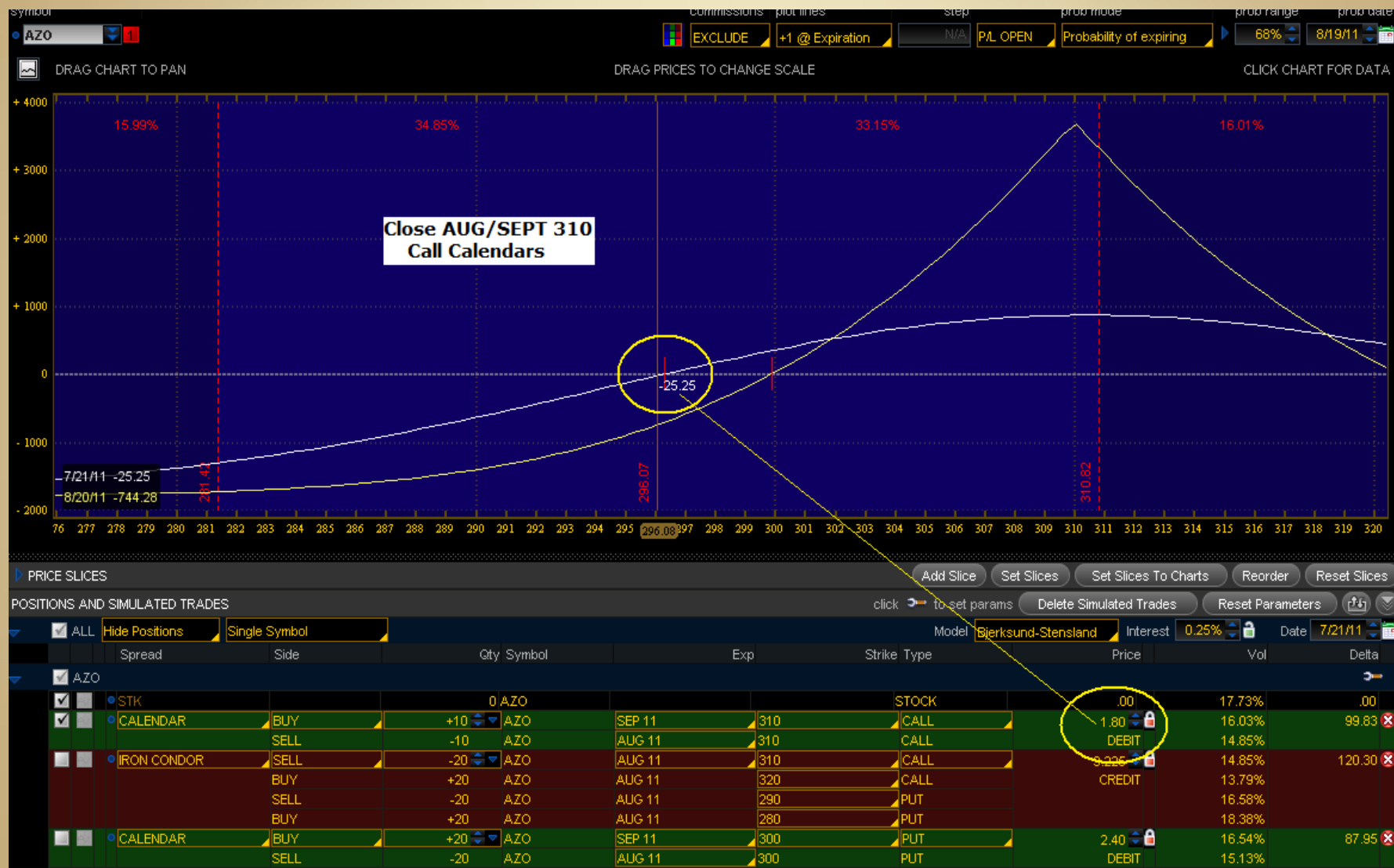


# 7/20 Total Position BEFORE Adjustment





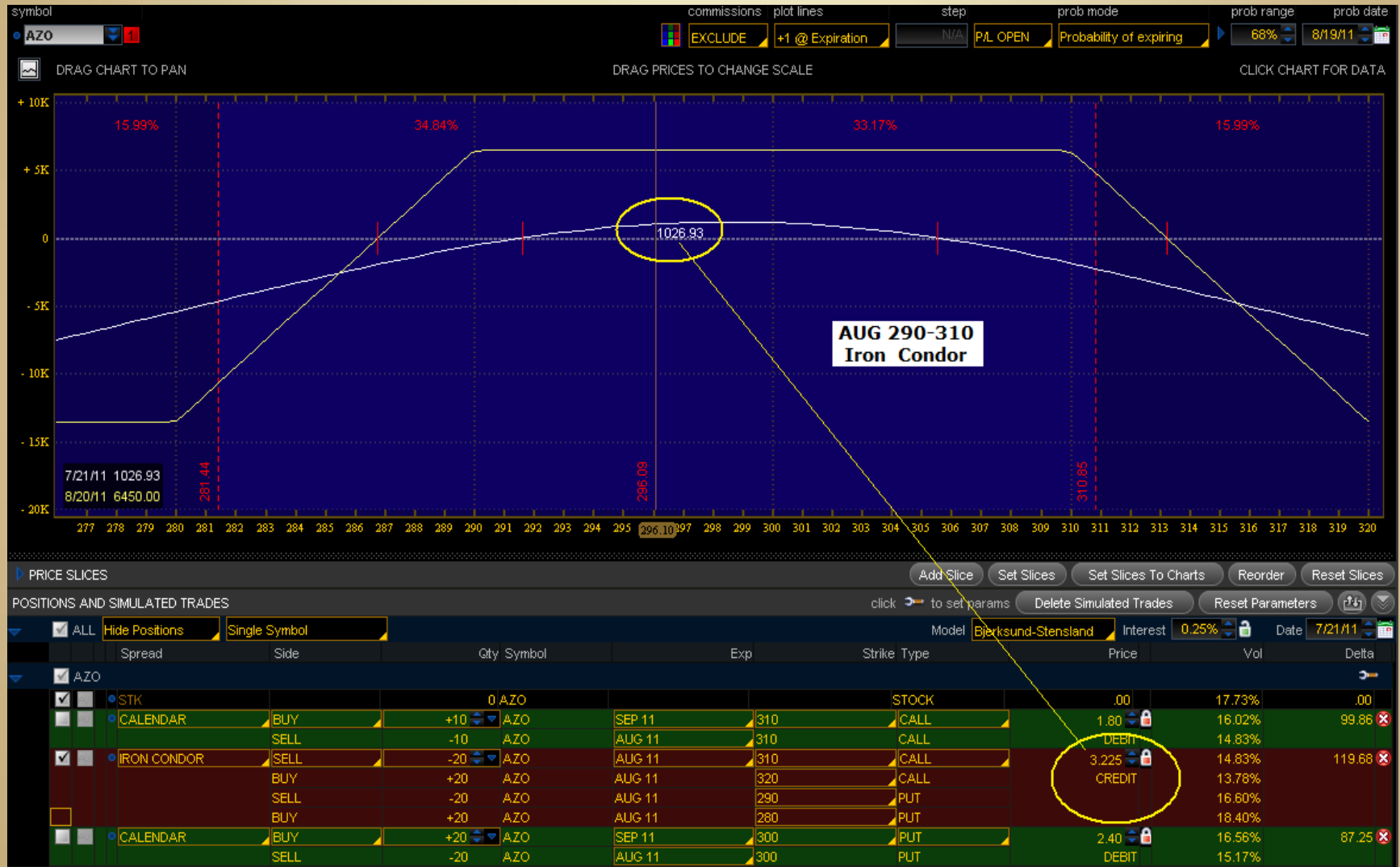
# 7/20 Close AUG/SEP 310 Call Calendar



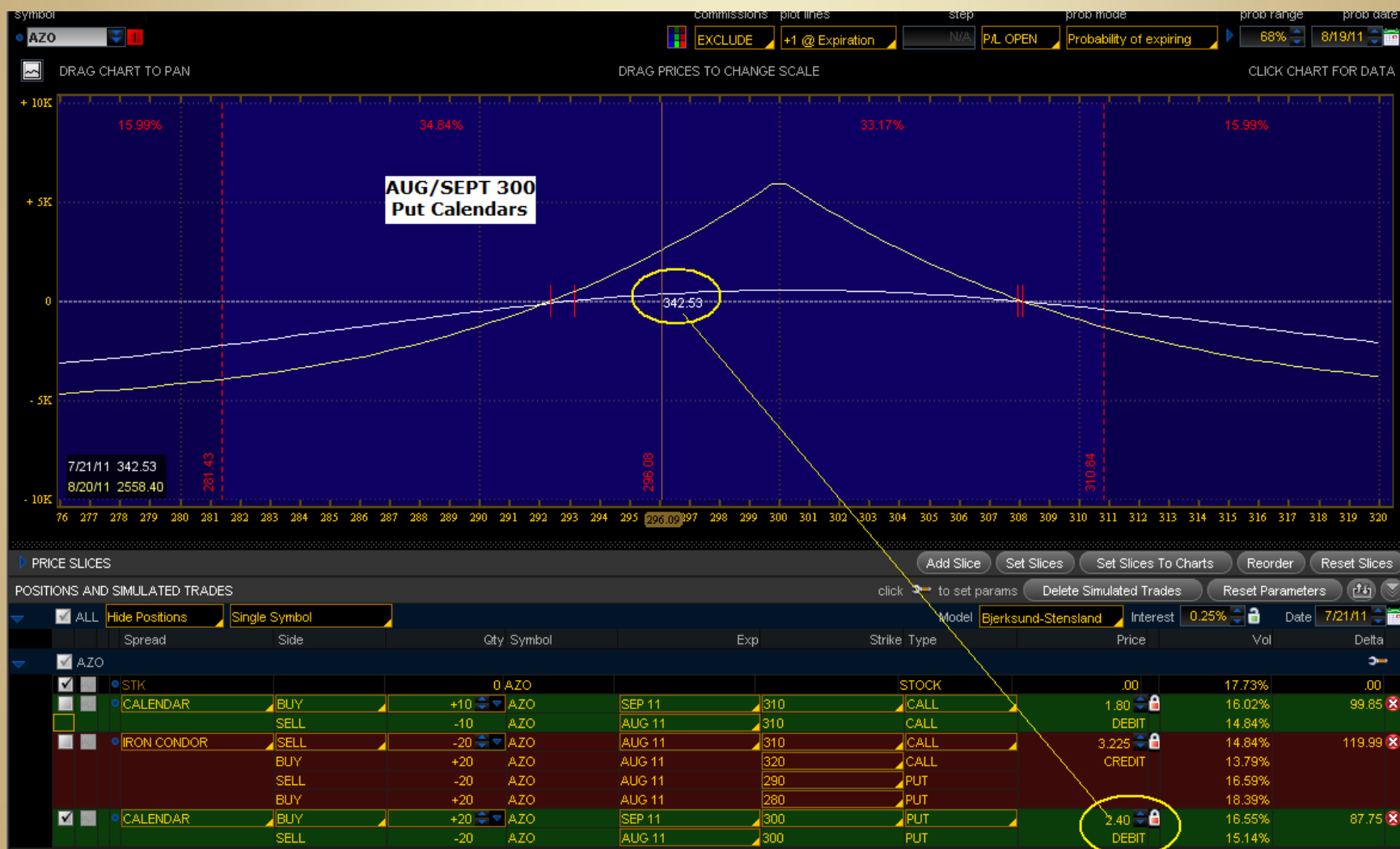
# 7/20 Total Position AFTER Adjustment



# 7/20 Current AUG 290-320 Iron Condor



# 7/20 Current AUG/SEP 300 Put Calendar



# FUND TRADE SUMMARY

## 7/20/2011

- Period #6 (Jun 16– Jul 15, 2011)
- Gain this period =  $-\$600 - \$75 + \$2,100 = \$1,425 / 14.25\%$
- Realized  $\$31,030 - \$600 - \$75 + \$2,100 = \$32,455$
- Current Position  $(\$8,300^*) = \$8,300$
- Cash  $\$24,155$
- Total Fund  $\$32,455 / \$10,000 = 224.55\%$  Gain
- Total Fund Gain this Period  $4.59\%$

Period #7 (Jul 1– Aug 11, 2011)

- Gain this period
- Realized  $-\$50$
- Current Position  $\$6,500 + \$1,800 + \$7,050 + \$4,800 = \$18,530$
- Cash  $\$13,925$
- Total Fund  $\$32,405 / \$10,000 = 224.05\%$  Gain
- Total Fund Gain this Period